

CLAIMS

What is claimed is:

1 1. A method comprising the steps of:
2 collecting a first set of publications based on a financial measure;
3 identifying characteristic variables by performing linguistic analysis on the first
4 set of publications;
5 computing at least one first value for each characteristic variable based on the first
6 set of publications; and
7 creating a forecasting function based on the characteristic variables and the first
8 values.

1 2. A method as recited in claim 1, wherein identifying characteristic variables by
2 performing linguistic analysis comprises:
3 obtaining keyword expressions related to the financial measure;
4 identifying publications from the first set of publications based on the keyword
5 expressions; and
6 identifying as the characteristic variables predetermined characteristics of
7 significant word expressions within the identified publications.

1 3. A method as recited in claim 1, wherein identifying characteristic variables by
2 performing linguistic analysis comprises:
3 identifying significant word expressions for the first set of publications;
4 obtaining keyword expressions based on the financial measure; and

5 identifying as the characteristic variables predetermined characteristics of
6 combinations of significant word expressions and keyword expressions.

1 4. A method as recited in claim 1, further comprising the steps of:
2 collecting a second set of publications based on the financial measure;
3 determining a second value for each characteristic variable by performing
4 linguistic analysis on the second set of publications; and
5 computing a value movement forecast for the financial measure based on the
6 forecasting function and the second values.

1 5. A method as recited in claim 4, further comprising the step of:
2 comparing the value movement forecast to value movement characteristics
3 exhibited by the financial measure to evaluate the forecasting function.

4 6. A system comprising:
5 a publication collection engine configured to collect a first set of publications
6 based on a financial measure; and
7 a forecasting function generator configured to identify characteristic variables and
8 compute at least one first value for each characteristic variable by performing linguistic
9 analysis on the first set of publications, and to create a forecasting function based on the
10 characteristic variables and the first values.

1 7. A system as recited in claim 6, wherein identifying characteristic variables by
2 performing linguistic analysis on the first set of publications comprises:
3 obtaining keyword expressions related to the financial measure;

4 identifying publications from the first set of publications based on the keyword
5 expressions; and
6 identifying as the characteristic variables predetermined characteristics of
7 significant word expressions within the identified publications.

1 8. A system as recited in claim 6, wherein identifying characteristic variables by
2 performing linguistic analysis on the first set of publications comprises:
3 identifying significant word expressions from the first set of publications;
4 obtaining keyword expressions based on the financial measure; and
5 identifying as the characteristic variables predetermined characteristics of the
6 combinations of significant word expressions and keyword expressions.

1 9. A system as recited in claim 6, wherein the publication collection engine is further
2 configured to collect a second set of publications based on the financial measure, the
3 system further comprising a value movement forecast generator configured to determine
4 a second value for each characteristic variable by performing linguistic analysis on the
5 second set of publications and to compute a value movement forecast for the financial
6 measure based on the forecasting function and the second values.

1 10. A system as recited in claim 6, wherein the publication collection engine
2 comprises at least one crawler configured to retrieve the first set of publications based on
3 the financial measure.

1 11. A system as recited in claim 6, wherein the publication collection engine further
2 comprises a quick matching filter configured to filter out essentially identical
3 publications from the first set of publications.

1 12. A system as recited in claim 6, wherein the publication collection engine further
2 includes a pattern matching filter configured to filter out substantially similar
3 publications from the first set of publications.

1 13. A system as recited in claim 6, further including a publication database
2 configured to store the first set of publications.

1 14. A system s recited in claim 6, further including a publication database configured
2 to store the second set of publications.

1 15. A system as recited in claim 6, wherein the forecasting function generator
2 comprises a linguistic analyzer configure to identify the characteristic variables and
3 compute the at least one first value for each characteristic variable by performing
4 linguistic analysis on the first set of publications.

1 16. A system as recited in claim 6, wherein the forecasting function generator further
2 comprises a modeling engine configured to create the forecasting function based on the
3 characteristic variables and the first values.

1 17. A method as recited in claim 9, wherein the value movement forecast generator is
2 further configured to compare the value movement forecast to value movement
3 characteristics exhibited by the financial measure to evaluate the forecasting function.

1 18. A computing system comprising:
2 a publication collection engine;
3 a forecasting function generator;
4 a memory device;
5 an input-output device; and
6 a computing processor configured to execute the publication collection engine to
7 collect a first set of publications based on a financial measure and read the first set of
8 publications from the input-output device into the memory device, the computing
9 processor further configured to execute the forecasting function generator to identify
10 characteristic variables by performing linguistic analysis on the first set of publications,
11 determine at least one first value for each characteristic variable based on the first set of
12 publications and to create a forecasting function based on the characteristic variables and
13 the first values.

1 19. A computing system as recited in claim 18, further comprising a value movement
2 forecast generator, wherein the computing processor is further configured to execute the
3 publication collection engine to collect a second set of publications based on the financial
4 measure and read the second set of publications from the input-output device into the
5 memory device, the computing processor further configured to execute the value

6 movement forecast generator to determine a second value for each characteristic variable
7 based on the second set of publications and to compute a value movement forecast for the
8 financial measure based on the forecasting function and the second values.

1 20. A computing system as recited in claim 19, wherein the value movement forecast
2 generator is further configured to compare the value movement forecast to value
3 movement characteristics exhibited by the financial measure to evaluate the forecasting
4 function.

1 21. A method comprising:
2 step-means for collecting a first set of publications based on a financial measure;
3 step-means for identifying characteristic variables based on the first set of
4 publications;
5 step-means for computing at least one first value for each characteristic variable
6 based on the first set of publications; and
7 step-means for creating a forecasting function based on the characteristic
8 variables and the first values.

1 22. A method as recited in claim 21, further comprising:
2 step-means for collecting a second set of publications based on the financial
3 measure;
4 step-means for computing a second value for each characteristic variable based on
5 the second set of publications; and

6 step-means for computing a value movement forecast for the financial measure
7 based on the forecasting function and the second values.

1 23. A method as recited in claim 22, further comprising:
2 step-means for comparing the value movement forecast to value movement
3 characteristics exhibited by the financial measure to evaluate the forecasting function.

1 24. A system comprising:
2 means for collecting a first set of publications based on a financial measure;
3 means for identifying characteristic variables based on the first set of
4 publications;
5 means for computing at least one first value for each significant word expression
6 based on the first set of publications; and
7 means for creating a forecasting function based on the characteristic variables and
8 the first values.

1 25. A system as recited in claim 24, further comprising:
2 means for collecting a second set of publications based on the financial measure;
3 means for computing a second value for each characteristic variable based on the
4 second set of publications; and
5 means for computing a value movement forecast for the financial measure based
6 on the forecasting function and the second values.

1 26. A method as recited in claim 25, further comprising:

2 means for comparing the value movement forecast to value movement
3 characteristics exhibited by the financial measure to evaluate the forecasting function.

1 27. A computer program product including computer program code for performing
2 the steps of:
3 collecting a first set of publications based on a financial measure;
4 identifying characteristic variables by performing linguistic analysis on the first
5 set of publications;
6 computing at least one first value for each characteristic variable based on the first
7 set of publications; and
8 creating a forecasting function based on the characteristic variables and the first
9 values.

1 28. A computer program product as recited in claim 27, further comprising computer
2 program code for performing the steps of:
3 collecting a second set of publications based on the financial measure;
4 computing a second value for each characteristic variable based on the second set
5 of publications; and
6 computing a value movement forecast for the financial measure based on the
7 forecasting function and the second values.

8 29. A computer program product as recited in claim 28, further comprising computer
9 program code for performing the step of:

- 10 comparing the value movement forecast to value movement characteristics
- 11 exhibited by the financial measure to evaluate the forecasting function.